

Sida Peng

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Current Position	Research Economist, Office of Chief Economist, Microsoft Research	2017
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Education	Ph.D. in Economics, Cornell University	2017
	M.S. in Statistics, University of Virginia	2011
	B.A. in Economics, University of Virginia	2011
	B.S. in Mathematics, University of Virginia	2011

Research Interest	Econometrics, High-dimensional Statistics, Network, Causal Inference
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Publication	Mostly Harmless Regulation? Health Warnings, Electronic Cigarettes, and Consumer Welfare (with Donald Kenkel, Mike Pesko and Hua Wang) [Journal of Health Economics, Forthcoming]
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High Dimensional Propensity Score Estimation via Covariate Balancing (with Yang Ning, Kosuke Imai)[Biometrika, 03 June 2020]

Working Papers	Heterogeneous Endogenous Effects in Networks
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Local Regression Smoothers with Set Valued Outcome Data (with Qiyu Li, Ilya Molchanov and Francesca Molinari)

On Testing Continuity and the Detection of Failures (with Matthew Backus)

econet: An R package for parameter-dependent network centrality measures (with Marco Battaglini, Valerio Sciabolazza and Eleonora Patacchini)

Regression Discontinuity Design under Self-selection (with Yang Ning)

Work in Progress	Partial identification for stochastic epidemics with missing data (with Forrest Crawford)
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A Graphical Lasso Approach to Estimating Network Connections: The case of U.S. lawmakers (with Marco Battaglini Forrest Crawford and Eleonora Patacchini)

Effort Provision in a Social Coding Platform: Evidence from GitHub and Stack-Overflow Linked Data (with Levon Barseghyan, Francesca Molinari and Matthew Thirkettle)

Double Logit Search and Rank Optimization (with Giovanni Compiani, Greg Lewis and Peichun Wang)

Seminar and Conference	2017: Columbia, Penn State, Yale (stats), Umass Amherst, U Albany, Microsoft Research, Vanderbilt, UC Davis, NYU (stern), Midwest Econometric Group Meeting (MEG)	
	2018: AEA winter meeting, International Industrial Organization Conference (IIOC), U of Washington, MEG	
	2019: AEA winter meeting, IIOC, AEA summer meeting, Network Econometrics Juniors Conference, Fifth Conference on Network Science and Economics	
Teaching Experience	Data Science for Game Theory and Pricing, University of Washington	2018
	Invited Lecturer	
	Introductory Microeconomics, Cornell University	2016
	Teaching Assistant	
	High-Performance Computing for Economists, Cornell University	2014-2015
	Instructor	
	An Introduction to Statistics, University of Virginia	2012
	Teaching Assistant	
Referee Services	NSF, Journal of Econometrics, Journal of Applied Econometrics	

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